

Figure 6

Figure 6 consists of two panels, (a) and (b), showing time series plots of the estimated parameters α_1 and α_2 over time from 0 to 100.

(a) Plot of α_1 . The y-axis ranges from -0.8 to 0.8. The plot shows a highly volatile time series fluctuating around zero, with several sharp spikes reaching up to 0.7 and down to -0.7.


(b) Plot of α_2 . The y-axis ranges from -0.8 to 0.8. The plot shows a highly volatile time series fluctuating around zero, with several sharp spikes reaching up to 0.7 and down to -0.7.

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